LATINOS TRADING

BACKTEST REPORT

Backtest #49367 · ASC · EVO_GG1RSISNIP_v423

ROI	Sharpe	Win Rate	Max Drawdown
+18.35%	0.82	66.7%	-17.18%

EQUITY CURVE

202 sessions · starting at $10000.00

ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v423 strategy on ASC delivered an 18.35% return, yet the statistical validity is critically compromised by only three total trades. A win rate of 66.7% and a Sharpe ratio of 0.82 suggest some edge, but the 17.18% maximum drawdown exposes significant tail risk inherent in such a small sample. We cannot confidently generalize performance or risk parameters from this limited dataset without risking severe overfitting. The next concrete step is to expand the historical lookback window or apply the logic to a related correlated asset to validate robustness. Until then, capital allocation should remain conservative and strictly limited.

ADDITIONAL METRICS

CAGR	**18.35%**
Sortino Ratio	**0.76**
Turnover	**6.23x**
Total Trades	**3**
Initial Capital	**$10000.00**
Final Capital	**$11838.67**